

# Package ‘nonprobsvy’

May 9, 2026

**Type** Package

**Title** Inference Based on Non-Probability Samples

**Version** 0.2.3

**Description** Statistical inference with non-probability samples when auxiliary information from external sources such as probability samples or population totals or means is available. The package implements various methods such as inverse probability (propensity score) weighting, mass imputation and doubly robust approach. Details can be found in: Chen et al. (2020) <[doi:10.1080/01621459.2019.1677241](https://doi.org/10.1080/01621459.2019.1677241)>, Yang et al. (2020) <[doi:10.1111/rssb.1235](https://doi.org/10.1111/rssb.1235)> <[www150.statcan.gc.ca/n1/pub/12-001-x/2021001/article/00004-eng.htm](https://www150.statcan.gc.ca/n1/pub/12-001-x/2021001/article/00004-eng.htm)> and Wu (2022) <<https://www150.statcan.gc.ca/n1/pub/12-001-x/2022002/article/00002-eng.htm>>. For details on the package and its functionalities see <[doi:10.48550/arXiv.2504.04255](https://doi.org/10.48550/arXiv.2504.04255)>.

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<https://ncn-foreigners.ue.poznan.pl/nonprobsvy/>

**BugReports** <https://github.com/ncn-foreigners/nonprobsvy/issues>

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admin

*Admin Data (Non-Probability Survey)*

---

## Description

This is a subset of the Central Job Offers Database, a voluntary administrative data set (non-probability sample). The data was slightly manipulated to ensure the relationships were preserved, and then aligned. For more information about the CBOP, please refer to: <https://oferty.praca.gov.pl/portal>.

## Usage

admin

**Format**

A single data.frame with 9,344 rows and 6 columns

id Identifier of an entity (company: legal or local).

private Whether the company is a private (1) or public (0) entity.

size The size of the entity: S – small (to 9 employees), M – medium (10-49) or L – large (over 49).

nace The main NACE code for a given entity: C, D.E, F, G, H, I, J, K.L, M, N, O, P, Q or R.S (14 levels, 3 combined: D and E, K and L, and R and S).

region The region of Poland (16 levels: 02, 04, ..., 32).

single\_shift Whether an entity seeks employees on a single shift.

**Examples**

```
data("admin")
head(admin)
```

---

check_balance	<i>Checks Variable Balance Between the Probability and Non-Probability Samples</i>
---------------	--

---

**Description**

Function compares totals for auxiliary variables specified in the x argument for an object that contains either IPW or DR estimator.

**Usage**

```
check_balance(x, object, dig)
```

**Arguments**

x	formula specifying variables to check
object	object of nonprob class
dig	number of digits for rounding (default = 2)

**Value**

A list containing totals for non-probability and probability samples and their differences

**Examples**

```

data(admin)
data(jvs)

jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight,
strata = ~ size + nace + region, data = jvs)

ipw_est1 <- nonprob(selection = ~ region + private + nace + size,
target = ~ single_shift,
svydesign = jvs_svy,
data = admin, method_selection = "logit"
)

ipw_est2 <- nonprob(
selection = ~ region + private + nace + size,
target = ~ single_shift,
svydesign = jvs_svy,
data = admin, method_selection = "logit",
control_selection = control_sel(est_method = "gee", gee_h_fun = 1))

## check the balance for the standard IPW
check_balance(~size+private, ipw_est1)

## check the balance for the calibrated IPW
check_balance(~size+private, ipw_est2)

## check balance for a more complicated example
check_balance(~ I(size=="M") + I(nace == "C"), ipw_est1)

```

---

coef.nonprob

*Returns Coefficients of the Underlying Models*


---

**Description**

Returns a list of coefficients for the selection and the outcome models

**Usage**

```

## S3 method for class 'nonprob'
coef(object, ...)

```

**Arguments**

```

object      a nonprob class object
...         other arguments passed to methods (currently not supported)

```

**Value**

a list with two entries:

- "coef\_sel" a matrix of coefficients for the selection equation if possible, else NULL
- "coef\_dr" a matrix of coefficients for the outcome equation(s) if possible, else NULL

**Examples**

```
data(admin)
data(jvs)

jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight,
strata = ~ size + nace + region, data = jvs)

ipw_est1 <- nonprob(selection = ~ region + private + nace + size,
target = ~ single_shift,
svydesign = jvs_svy,
data = admin, method_selection = "logit", se = FALSE
)

coef(ipw_est1)
```

---

code: confint.nonprob

*Returns Confidence Intervals for Estimated Mean*


---

**Description**

A generic function that returns the confidence interval for the estimated mean. If standard errors have not been estimated, the function updates the nonprob object to obtain standard errors.

**Usage**

```
## S3 method for class 'nonprob'
confint(object, parm, level = 0.95, ...)
```

**Arguments**

object	object of nonprob class.
parm	names of parameters for which confidence intervals are to be computed, if missing all parameters will be considered.
level	confidence level for intervals.
...	additional arguments

**Value**

returns a data.frame with confidence intervals for the target variables

**Examples**

```

data(admin)
data(jvs)

jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight,
strata = ~ size + nace + region, data = jvs)

ipw_est1 <- nonprob(selection = ~ region + private + nace + size,
target = ~ single_shift,
svydesign = jvs_svy,
data = admin, method_selection = "logit", se = FALSE
)

confint(ipw_est1)

```

---

control\_inf

*Control Parameters for Inference*


---

**Description**

control\_inf constructs a list with all necessary control parameters for statistical inference.

**Usage**

```

control_inf(
  var_method = c("analytic", "bootstrap"),
  rep_type = c("subbootstrap", "auto", "JK1", "JKn", "BRR", "bootstrap", "mrbootstrap",
    "Fay"),
  vars_selection = FALSE,
  vars_combine = FALSE,
  bias_correction = FALSE,
  num_boot = 500,
  alpha = 0.05,
  cores = 1,
  keep_boot = TRUE,
  nn_exact_se = FALSE
)

```

**Arguments**

var_method	the variance method (default "analytic").
rep_type	the replication type for weights in the bootstrap method for variance estimation passed to <code>survey::as.svrepdesign()</code> . Default is "subbootstrap".
vars_selection	default FALSE; if TRUE, then the variables selection model is used.
vars_combine	whether variables should be combined after variable selection for doubly robust estimators (default FALSE)

bias_correction	default FALSE; if TRUE, then the bias minimization estimation used during model fitting.
num_boot	the number of iteration for bootstrap algorithms.
alpha	significance level (default 0.05).
cores	the number of cores in parallel computing (default 1).
keep_boot	a logical value indicating whether statistics from bootstrap should be kept (default TRUE)
nn_exact_se	a logical value indicating whether to compute the exact standard error estimate for nn or pmm estimator. The variance estimator for estimation based on nn or pmm can be decomposed into three parts, with the third computed using covariance between imputed values for units in the probability sample using predictive matches from the non-probability sample. In most situations this term is negligible and is very computationally expensive so by default it is set to FALSE, but the recommended option is to set this value to TRUE before submitting the final results.

**Value**

A list with selected parameters.

**See Also**

[nonprob\(\)](#) – for fitting procedure with non-probability samples.

---

control\_out

*Control Parameters for Outcome Model*


---

**Description**

control\_out constructs a list with all necessary control parameters for outcome model.

**Usage**

```
control_out(
  epsilon = 1e-08,
  maxit = 100,
  trace = FALSE,
  k = 5,
  penalty = c("SCAD", "lasso", "MCP"),
  a_SCAD = 3.7,
  a_MCP = 3,
  lambda_min = 0.001,
  nlambda = 100,
  nfolds = 10,
  treetype = c("kd", "rp", "ball"),
```

```

searchtype = c("standard", "priority"),
pmm_match_type = 1,
pmm_weights = c("none", "dist"),
pmm_k_choice = c("none", "min_var"),
pmm_reg_engine = c("glm", "loess"),
npar_loess = stats::loess.control(surface = "direct", trace.hat = "approximate")
)

```

## Arguments

epsilon	Tolerance for fitting algorithms. Default is 1e-6.
maxit	Maximum number of iterations.
trace	logical value. If TRUE trace steps of the fitting algorithms. Default is FALSE.
k	The k parameter in the <code>RANN::nn2()</code> function. Default is 5.
penalty	penalty algorithm for variable selection. Default is SCAD
a_SCAD	The tuning parameter of the SCAD penalty for outcome model. Default is 3.7.
a_MCP	The tuning parameter of the MCP penalty for outcome model. Default is 3.
lambda_min	The smallest value for lambda, as a fraction of lambda.max. Default is .001.
nlambda	The number of lambda values. Default is 100.
nfolds	The number of folds during cross-validation for variables selection model.
treetype	Type of tree for nearest neighbour imputation (for the NN and PMM estimator) passed to <code>RANN::nn2()</code> function.
searchtype	Type of search for nearest neighbour imputation (for the NN and PMM estimator) passed to <code>RANN::nn2()</code> function.
pmm_match_type	(Only for the PMM Estimator) Indicates how to select 'closest' unit from non-probability sample for each unit in probability sample. Either 1 (default) or 2 where 2 is matching by minimizing distance between $\hat{y}_i$ for $i \in S_A$ and $y_j$ for $j \in S_B$ and 1 is matching by minimizing distance between $\hat{y}_i$ for $i \in S_A$ and $\hat{y}_i$ for $i \in S_A$ .
pmm_weights	(Only for the PMM Estimator) Indicate how to weight k nearest neighbours in $S_B$ to create imputed value for units in $S_A$ . The default value "none" indicates that mean of k nearest $y$ 's from $S_B$ should be used whereas "prop_dist" results in weighted mean of these k values where weights are inversely proportional to distance between matched values.
pmm_k_choice	(Only for the PMM Estimator) Character value indicating how k hyper-parameter should be chosen, by default "none" meaning k provided in <code>control_outcome</code> argument will be used. For now the only other option "min_var" means that k will be chosen by minimizing estimated variance of estimator for mean. Parameter k provided in this control list will be chosen as starting point.
pmm_reg_engine	(Only for the PMM Estimator) whether to use parametric ("glm") or non-parametric ("loess") regression model for the outcome. The default is "glm".
npar_loess	control parameters for the <code>stats::loess</code> via the <code>stats::loess.control</code> function.

**Value**

List with selected parameters.

**See Also**

[nonprob\(\)](#) – for fitting procedure with non-probability samples.

---

 control\_sel

*Control Parameters for the Selection Model*


---

**Description**

control\_sel constructs a list with all necessary control parameters for selection model.

**Usage**

```
control_sel(
  est_method = c("mle", "gee"),
  gee_h_fun = 1,
  optimizer = c("maxLik", "optim"),
  maxlik_method = c("NR", "BFGS", "NM"),
  optim_method = c("BFGS", "Nelder-Mead"),
  epsilon = 1e-04,
  maxit = 500,
  trace = FALSE,
  penalty = c("SCAD", "lasso", "MCP"),
  a_SCAD = 3.7,
  a_MCP = 3,
  lambda = -1,
  lambda_min = 0.001,
  nlambdas = 50,
  nfolds = 10,
  print_level = 0,
  start_type = c("zero", "mle", "naive"),
  nleqslv_method = c("Broyden", "Newton"),
  nleqslv_global = c("dbldog", "pwldog", "cline", "qline", "gline", "hook", "none"),
  nleqslv_xscalm = c("fixed", "auto"),
  dependence = FALSE,
  key = NULL
)
```

**Arguments**

est_method	Method of estimation for propensity score model ("mle" or "gee"; default is "mle").
gee_h_fun	Smooth function for the generalized estimating equations (GEE) method.

optimizer	(for the <code>est_method="mle"</code> only) optimization function for maximum likelihood estimation.
maxlik_method	(for the <code>est_method="mle"</code> only) maximisation method that will be passed to <code>maxLik::maxLik()</code> function. Default is NR.
optim_method	(for the <code>est_method="mle"</code> only) maximisation method that will be passed to <code>stats::optim()</code> function. Default is BFGS.
epsilon	Tolerance for fitting algorithms by default $1e-6$ .
maxit	Maximum number of iterations.
trace	logical value. If TRUE trace steps of the fitting algorithms. Default is FALSE
penalty	The penalization function used during variables selection.
a_SCAD	The tuning parameter of the SCAD penalty for selection model. Default is 3.7.
a_MCP	The tuning parameter of the MCP penalty for selection model. Default is 3.
lambda	A user-specified $\lambda$ value during variable selection model fitting.
lambda_min	The smallest value for lambda, as a fraction of <code>lambda.max</code> . Default is .001.
nlambda	The number of lambda values. Default is 50.
nfolds	The number of folds for cross validation. Default is 10.
print_level	this argument determines the level of printing which is done during the optimization (for propensity score model) process.
start_type	<ul style="list-style-type: none"> <li>• Type of method for start points for model fitting taking the following values <ul style="list-style-type: none"> <li>– if zero then start is a vector of zeros (default for all methods).</li> <li>– if <code>mle</code> (for <code>est_method="gee"</code> only) starting parameters are taken from the result of the <code>est_method="mle"</code> method.</li> </ul> </li> </ul>
nleqslv_method	(for the <code>est_method="gee"</code> only) The method that will be passed to <code>nleqslv::nleqslv()</code> function.
nleqslv_global	(for the <code>est_method="gee"</code> only) The global strategy that will be passed to <code>nleqslv::nleqslv()</code> function.
nleqslv_xscal	(for the <code>est_method="gee"</code> only) The type of x scaling that will be passed to <code>nleqslv::nleqslv()</code> function.
dependence	logical value (default TRUE) informing whether samples overlap (NOT YET IMPLEMENTED, FOR FUTURE DEVELOPMENT).
key	binary key variable allowing to identify the overlap (NOT YET IMPLEMENTED, FOR FUTURE DEVELOPMENT).

## Details

Smooth function (`gee_h_fun`) for the generalized estimating equations (GEE) method taking the following values

- if 1 then  $h(x, \theta) = \frac{\pi(x, \theta)}{x}$ ,
- if 2 then  $h(x, \theta) = x$

## Value

List with selected parameters.

**See Also**

[nonprob\(\)](#) – for fitting procedure with non-probability samples.

---

extract

*Extracts Estimates from the Nonprob Class Object*

---

**Description**

Returns a `data.frame` of estimated mean(s) or standard error(s)

**Usage**

```
extract(object, what)
```

**Arguments**

<code>object</code>	object of of the nonprob class
<code>what</code>	what to extract: all estimates (mean(s), SE(s) and CI(s); "all"; default), estimated mean(s) ("mean") or their standard error(s) ("se")

**Value**

a `data.frame` with selected information

**Examples**

```
data(admin)
data(jvs)

jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight,
strata = ~ size + nace + region, data = jvs)

ipw_est1 <- nonprob(selection = ~ region + private + nace + size,
target = ~ single_shift,
svydesign = jvs_svy,
data = admin, method_selection = "logit"
)
extract(ipw_est1)
extract(ipw_est1, "se")
```

---

`jvs`*Job Vacancy Survey*

---

**Description**

This is a subset of the Job Vacancy Survey from Poland (for one quarter). The data has been subject to slight manipulation, but the relationships in the data have been preserved. For further details on the JVS, please refer to the following link: <https://stat.gov.pl/obszary-tematyczne/rynek-pracy/popyt-na-prace/zeszyt-metodologiczny-popyt-na-prace,3,1.html>.

**Usage**`jvs`**Format**

A single data.frame with 6,523 rows and 6 columns

`id` Identifier of an entity (company: legal or local).

`private` Whether the company is a private (1) or public (0) entity.

`size` The size of the entity: S – small (to 9 employees), M – medium (10-49) or L – large (over 49).

`nace` The main NACE code for a given entity: C, D.E, F, G, H, I, J, K.L, M, N, O, P, Q or R.S (14 levels, 3 combined: D and E, K and L, and R and S).

`region` The region of Poland (16 levels: 02, 04, ..., 32).

`weight` The final (calibrated) weight (w-weight). We do not have access to design weights (d-weights).

**Examples**

```
data("jvs")
head(jvs)
```

---

`method_glm`*Mass Imputation Using the Generalized Linear Model Method*

---

**Description**

Model for the outcome for the mass imputation estimator using generalized linear models via the `stats::glm` function. Estimation of the mean is done using  $S_B$  probability sample or known population totals.

**Usage**

```

method_glm(
  y_nons,
  X_nons,
  X_rand,
  svydesign,
  weights = NULL,
  family_outcome = "gaussian",
  start_outcome = NULL,
  vars_selection = FALSE,
  pop_totals = NULL,
  pop_size = NULL,
  control_outcome = control_out(),
  control_inference = control_inf(),
  verbose = FALSE,
  se = TRUE
)

```

**Arguments**

y_nons	target variable from non-probability sample
X_nons	a model.matrix with auxiliary variables from non-probability sample
X_rand	a model.matrix with auxiliary variables from non-probability sample
svydesign	a svydesign object
weights	case / frequency weights from non-probability sample
family_outcome	family for the glm model
start_outcome	start parameters (default NULL)
vars_selection	whether variable selection should be conducted
pop_totals	population totals from the nonprob function
pop_size	population size from the nonprob function
control_outcome	controls passed by the control_out function
control_inference	controls passed by the control_inf function (currently not used, for further development)
verbose	parameter passed from the main nonprob function
se	whether standard errors should be calculated

**Details**

Analytical variance

The variance of the mean is estimated based on the following approach

(a) non-probability part ( $S_A$  with size  $n_A$ ; denoted as var\_nonprob in the result)

$$\hat{V}_1 = \frac{1}{n_A^2} \sum_{i=1}^{n_A} \hat{e}_i \left\{ \mathbf{h}(\mathbf{x}_i; \hat{\boldsymbol{\beta}})' \hat{\mathbf{c}} \right\},$$

where  $\hat{e}_i = y_i - m(\mathbf{x}_i; \hat{\boldsymbol{\beta}})$  and

$$\hat{\mathbf{c}} = \left\{ n_B^{-1} \sum_{i \in B} \dot{\mathbf{m}}(\mathbf{x}_i; \boldsymbol{\beta}^*) \mathbf{h}(\mathbf{x}_i; \boldsymbol{\beta}^*)' \right\}^{-1} N^{-1} \sum_{i \in A} w_i \dot{\mathbf{m}}(\mathbf{x}_i; \boldsymbol{\beta}^*).$$

Under the linear regression model  $\mathbf{h}(\mathbf{x}_i; \hat{\boldsymbol{\beta}}) = \mathbf{x}_i$  and  $\hat{\mathbf{c}} = (n_A^{-1} \sum_{i \in A} \mathbf{x}_i \mathbf{x}_i')^{-1} N^{-1} \sum_{i \in B} w_i \mathbf{x}_i$ .

(b) probability part ( $S_B$  with size  $n_B$ ; denoted as `var_prob` in the result)

This part uses functionalities of the `{survey}` package and the variance is estimated using the following equation:

$$\hat{V}_2 = \frac{1}{N^2} \sum_{i=1}^{n_B} \sum_{j=1}^{n_B} \frac{\pi_{ij} - \pi_i \pi_j}{\pi_{ij}} \frac{m(\mathbf{x}_i; \hat{\boldsymbol{\beta}})}{\pi_i} \frac{m(\mathbf{x}_j; \hat{\boldsymbol{\beta}})}{\pi_j}.$$

Note that  $\hat{V}_2$  in principle can be estimated in various ways depending on the type of the design and whether population size is known or not.

Furthermore, if only population totals/means are known and assumed to be fixed we set  $\hat{V}_2 = 0$ .

Information on the case when `svydesign` is not available:

1. variance is estimated only for the non-probability part with  $\hat{V}_1$  defined above.
2. point estimator of  $\hat{\mu}_y$  for linear regression is estimated using  $\mu_x' \hat{\boldsymbol{\beta}}$  where  $\mu_x$  is the vector of population means
3. for non-linear functions such as logistic or Poisson regression we use a simplification, i.e. we report point estimate as  $\exp(\mu_x' \hat{\boldsymbol{\beta}})$  for Poisson and  $\frac{\exp(\mu_x' \hat{\boldsymbol{\beta}})}{1 + \exp(\mu_x' \hat{\boldsymbol{\beta}})}$  for logistic regression.

## Value

an `nonprob_method` class which is a list with the following entries

**model\_fitted** fitted model either an `glm.fit` or `cv.ncvreg` object

**y\_nons\_pred** predicted values for the non-probability sample

**y\_rand\_pred** predicted values for the probability sample or population totals

**coefficients** coefficients for the model (if available)

**svydesign** an updated `surveydesign2` object (new column `y_hat_MI` is added)

**y\_mi\_hat** estimated population mean for the target variable

**vars\_selection** whether variable selection was performed

**var\_prob** variance for the probability sample component (if available)

**var\_nonprob** variance for the non-probability sampl component

**var\_total** total variance, if possible it should be `var_prob+var_nonprob` if not, just a scalar

**model** model type (character "glm")

**family** family type (character "glm")

## References

Kim, J. K., Park, S., Chen, Y., & Wu, C. (2021). Combining non-probability and probability survey samples through mass imputation. *Journal of the Royal Statistical Society Series A: Statistics in Society*, 184(3), 941-963.

## Examples

```
data(admin)
data(jvs)
jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight, strata = ~ size + nace + region, data = jvs)

res_glm <- method_glm(y_nons = admin$single_shift,
                      X_nons = model.matrix(~ region + private + nace + size, admin),
                      X_rand = model.matrix(~ region + private + nace + size, jvs),
                      svydesign = jvs_svy)

res_glm
```

---

 method\_nn

---

*Mass Imputation Using Nearest Neighbours Matching Method*


---

## Description

Mass imputation using nearest neighbours approach as described in Yang et al. (2021). The implementation is currently based on [RANN::nn2](#) function and thus it uses Euclidean distance for matching units from  $S_A$  (non-probability) to  $S_B$  (probability). Estimation of the mean is done using  $S_B$  sample.

## Usage

```
method_nn(
  y_nons,
  X_nons,
  X_rand,
  svydesign,
  weights = NULL,
  family_outcome = NULL,
  start_outcome = NULL,
  vars_selection = FALSE,
  pop_totals = NULL,
  pop_size = NULL,
  control_outcome = control_out(),
  control_inference = control_inf(),
  verbose = FALSE,
  se = TRUE
)
```

**Arguments**

y_nons	target variable from non-probability sample
X_nons	a <code>model.matrix</code> with auxiliary variables from non-probability sample
X_rand	a <code>model.matrix</code> with auxiliary variables from non-probability sample
svydesign	a <code>svydesign</code> object
weights	case / frequency weights from non-probability sample
family_outcome	a placeholder (not used in <code>method_nn</code> )
start_outcome	a placeholder (not used in <code>method_nn</code> )
vars_selection	whether variable selection should be conducted
pop_totals	a placeholder (not used in <code>method_nn</code> )
pop_size	population size from the <code>nonprob</code> function
control_outcome	controls passed by the <code>control_out</code> function
control_inference	controls passed by the <code>control_inf</code> function
verbose	parameter passed from the main <code>nonprob</code> function
se	whether standard errors should be calculated

**Details**

## Analytical variance

The variance of the mean is estimated based on the following approach

(a) non-probability part ( $S_A$  with size  $n_A$ ; denoted as `var_nonprob` in the result)

This may be estimated using

$$\hat{V}_1 = \frac{1}{N^2} \sum_{i=1}^{S_A} \frac{1 - \hat{\pi}_B(\mathbf{x}_i)}{\hat{\pi}_B(\mathbf{x}_i)} \hat{\sigma}^2(\mathbf{x}_i),$$

where  $\hat{\pi}_B(\mathbf{x}_i)$  is an estimator of propensity scores which we currently estimate using  $n_A/N$  (constant) and  $\hat{\sigma}^2(\mathbf{x}_i)$  is estimated using based on the average of  $(y_i - y_i^*)^2$ .

Chlebicki et al. (2025, Algorithm 2) proposed non-parametric mini-bootstrap estimator (without assuming that it is consistent) but with good finite population properties. This bootstrap can be applied using `control_inference(nn_exact_se=TRUE)` and can be summarized as follows:

1. Sample  $n_A$  units from  $S_A$  with replacement to create  $S'_A$  (if pseudo-weights are present inclusion probabilities should be proportional to their inverses).
2. Match units from  $S_B$  to  $S'_A$  to obtain predictions  $y^* = k^{-1} \sum_k y_k$ .
3. Estimate  $\hat{\mu} = \frac{1}{N} \sum_{i \in S_B} d_i y_i^*$ .
4. Repeat steps 1-3  $M$  times (we set  $M = 50$  in our simulations; this is hard-coded).
5. Estimate  $\hat{V}_1 = \text{var}(\hat{\mu})$  obtained from simulations and save it as `var_nonprob`.

(b) probability part ( $S_B$  with size  $n_B$ ; denoted as `var_prob` in the result)

This part uses functionalities of the `{survey}` package and the variance is estimated using the following equation:

$$\hat{V}_2 = \frac{1}{N^2} \sum_{i=1}^n \sum_{j=1}^n \frac{\pi_{ij} - \pi_i \pi_j}{\pi_{ij}} \frac{y_i^* y_j^*}{\pi_i \pi_j},$$

where  $y_i^*$  and  $y_j^*$  are values imputed as an average of  $k$ -nearest neighbour, i.e.  $k^{-1} \sum_k y_k$ . Note that  $\hat{V}_2$  in principle can be estimated in various ways depending on the type of the design and whether population size is known or not.

### Value

an `nonprob_method` class which is a list with the following entries

**model\_fitted** RANN: :nn2 object

**y\_nons\_pred** predicted values for the non-probability sample (query to itself)

**y\_rand\_pred** predicted values for the probability sample

**coefficients** coefficients for the model (if available)

**svydesign** an updated `surveydesign2` object (new column `y_hat_MI` is added)

**y\_mi\_hat** estimated population mean for the target variable

**vars\_selection** whether variable selection was performed (not implemented, for further development)

**var\_prob** variance for the probability sample component (if available)

**var\_nonprob** variance for the non-probability sample component

**var\_tot** total variance, if possible it should be `var_prob+var_nonprob` if not, just a scalar

**model** model type (character "nn")

**family** placeholder for the NN approach information

### References

Yang, S., Kim, J. K., & Hwang, Y. (2021). Integration of data from probability surveys and big found data for finite population inference using mass imputation. *Survey Methodology*, June 2021 29 Vol. 47, No. 1, pp. 29-58

Chlebicki, P., Chrostowski, Ł., & Beręsewicz, M. (2025). Data integration of non-probability and probability samples with predictive mean matching. *arXiv preprint arXiv:2403.13750*.

### Examples

```
data(admin)
data(jvs)
jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight, strata = ~ size + nace + region, data = jvs)

res_nn <- method_nn(y_nons = admin$single_shift,
                   X_nons = model.matrix(~ region + private + nace + size, admin),
```

```
X_rand = model.matrix(~ region + private + nace + size, jvs),
svydesign = jvs_svy)
```

```
res_nn
```

---

```
method_npar
```

```
Mass Imputation Using Non-Parametric Model Method
```

---

### Description

Model for the outcome for the mass imputation estimator using loess via `stats::loess`. Estimation of the mean is done using the  $S_B$  probability sample.

### Usage

```
method_npar(
  y_nons,
  X_nons,
  X_rand,
  svydesign,
  weights = NULL,
  family_outcome = "gaussian",
  start_outcome = NULL,
  vars_selection = FALSE,
  pop_totals = NULL,
  pop_size = NULL,
  control_outcome = control_out(),
  control_inference = control_inf(),
  verbose = FALSE,
  se = TRUE
)
```

### Arguments

<code>y_nons</code>	target variable from non-probability sample
<code>X_nons</code>	a <code>model.matrix</code> with auxiliary variables from non-probability sample
<code>X_rand</code>	a <code>model.matrix</code> with auxiliary variables from non-probability sample
<code>svydesign</code>	a <code>svydesign</code> object
<code>weights</code>	case / frequency weights from non-probability sample (default <code>NULL</code> )
<code>family_outcome</code>	family for the glm model
<code>start_outcome</code>	a place holder (not used in <code>method_npar</code> )
<code>vars_selection</code>	whether variable selection should be conducted
<code>pop_totals</code>	a place holder (not used in <code>method_npar</code> )
<code>pop_size</code>	population size from the <code>nonprob</code> function

control_outcome	controls passed by the control_out function
control_inference	controls passed by the control_inf function
verbose	parameter passed from the main nonprob function
se	whether standard errors should be calculated

## Details

### Analytical variance

The variance of the mean is estimated based on the following approach

(a) non-probability part ( $S_A$  with size  $n_A$ ; denoted as `var_nonprob` in the result)

$$\hat{V}_1 = \frac{1}{N^2} \sum_{i=1}^{n_A} \{\hat{g}_B(\mathbf{x}_i)\}^2 \hat{e}_i^2,$$

where  $\hat{e}_i = y_i - \hat{m}(x_i)$  is the residual and  $\hat{g}_B(\mathbf{x}_i) = \{\pi_B(\mathbf{x}_i)\}^{-1}$  can be estimated various ways. In the package we estimate  $\hat{g}_B(\mathbf{x}_i)$  using  $\pi_B(\mathbf{x}_i) = E(R|\mathbf{x})$  as suggested by Chen et al. (2022, p. 6). In particular, we currently support this using `stats::loess` with "gaussian" family.

(b) probability part ( $S_B$  with size  $n_B$ ; denoted as `var_prob` in the result)

This part uses functionalities of the `{survey}` package and the variance is estimated using the following equation:

$$\hat{V}_2 = \frac{1}{N^2} \sum_{i=1}^{n_B} \sum_{j=1}^{n_B} \frac{\pi_{ij} - \pi_i \pi_j}{\pi_{ij}} \frac{\hat{m}(x_i)}{\pi_i} \frac{\hat{m}(x_j)}{\pi_j}.$$

Note that  $\hat{V}_2$  in principle can be estimated in various ways depending on the type of the design and whether population size is known or not.

## Value

an `nonprob_method` class which is a list with the following entries

- model\_fitted** fitted model object returned by `stats::loess`
- y\_nons\_pred** predicted values for the non-probability sample
- y\_rand\_pred** predicted values for the probability sample or population totals
- coefficients** coefficients for the model (if available)
- svydesign** an updated `surveydesign2` object (new column `y_hat_MI` is added)
- y\_mi\_hat** estimated population mean for the target variable
- vars\_selection** whether variable selection was performed
- var\_prob** variance for the probability sample component (if available)
- var\_nonprob** variance for the non-probability sample component
- model** model type (character "npar")

## References

Chen, S., Yang, S., & Kim, J. K. (2022). Nonparametric mass imputation for data integration. *Journal of Survey Statistics and Methodology*, 10(1), 1-24.

## Examples

```
set.seed(123123123)
N <- 10000
n_a <- 500
n_b <- 1000
n_b1 <- 0.7*n_b
n_b2 <- 0.3*n_b
x1 <- rnorm(N, 2, 1)
x2 <- rnorm(N, 2, 1)
y1 <- rnorm(N, 0.3 + 2*x1+ 2*x2, 1)
y2 <- rnorm(N, 0.3 + 0.5*x1^2+ 0.5*x2^2, 1)
strata <- x1 <= 2
pop <- data.frame(x1, x2, y1, y2, strata)
sample_a <- pop[sample(1:N, n_a),]
sample_a$w_a <- N/n_a
sample_a_svy <- svydesign(ids=~1, weights=~w_a, data=sample_a)
pop1 <- subset(pop, strata == TRUE)
pop2 <- subset(pop, strata == FALSE)
sample_b <- rbind(pop1[sample(1:nrow(pop1), n_b1), ],
                  pop2[sample(1:nrow(pop2), n_b2), ])
res_y_npar <- nonprob(outcome = y1 + y2 ~ x1 + x2,
                     data = sample_b,
                     svydesign = sample_a_svy,
                     method_outcome = "npar")

res_y_npar
```

---

method\_pmm

*Mass Imputation Using Predictive Mean Matching Method*

---

## Description

Model for the outcome for the mass imputation estimator. The implementation is currently based on [RANN::nn2](#) function and thus it uses Euclidean distance for matching units from  $S_A$  (non-probability) to  $S_B$  (probability) based on predicted values from model  $x_i$  based either on `method_glm` or `method_npar`. Estimation of the mean is done using  $S_B$  sample.

This implementation extends Yang et al. (2021) approach as described in Chlebicki et al. (2025), namely:

**pmm\_weights** if  $k > 1$  weighted aggregation of the mean for a given unit is used. We use distance matrix returned by [RANN::nn2](#) function (`pmm_weights` from the `control_out()` function)

**nn\_exact\_se** if the non-probability sample is small we recommend using a mini-bootstrap approach to estimate variance from the non-probability sample (`nn_exact_se` from the `control_inf()` function)

**pmm\_k\_choice** the main nonprob function allows for dynamic selection of k neighbours based on the variance minimization procedure (pmm\_k\_choice from the [control\\_out\(\)](#) function)

### Usage

```
method_pmm(
  y_nons,
  X_nons,
  X_rand,
  svydesign,
  weights = NULL,
  family_outcome = "gaussian",
  start_outcome = NULL,
  vars_selection = FALSE,
  pop_totals = NULL,
  pop_size = NULL,
  control_outcome = control_out(),
  control_inference = control_inf(),
  verbose = FALSE,
  se = TRUE
)
```

### Arguments

y_nons	target variable from non-probability sample
X_nons	a model.matrix with auxiliary variables from non-probability sample
X_rand	a model.matrix with auxiliary variables from non-probability sample
svydesign	a svydesign object
weights	case / frequency weights from non-probability sample
family_outcome	family for the glm model
start_outcome	start parameters
vars_selection	whether variable selection should be conducted
pop_totals	a place holder (not used in method_pmm)
pop_size	population size from the nonprob function
control_outcome	controls passed by the control_out function
control_inference	controls passed by the control_inf function
verbose	parameter passed from the main nonprob function
se	whether standard errors should be calculated

### Details

#### Matching

In the package we support two types of matching:

1.  $\hat{y} - \hat{y}$  matching (default; `control_out(pmm_match_type = 1)`).
2.  $\hat{y} - y$  matching (`control_out(pmm_match_type = 2)`).

#### Analytical variance

The variance of the mean is estimated based on the following approach (a) non-probability part ( $S_A$  with size  $n_A$ ; denoted as `var_nonprob` in the result) is currently estimated using the non-parametric mini-bootstrap estimator proposed by Chlebicki et al. (2025, Algorithm 2). It is not proved to be consistent but with good finite population properties. This bootstrap can be applied using `control_inference(nn_exact_se=TRUE)` and can be summarized as follows:

1. Sample  $n_A$  units from  $S_A$  with replacement to create  $S'_A$  (if pseudo-weights are present inclusion probabilities should be proportional to their inverses).
2. Estimate regression model  $\mathbb{E}[Y|\mathbf{X}] = m(\mathbf{X}, \cdot)$  based on  $S'_A$  from step 1.
3. Compute  $\hat{y}'(i, t)$  for  $t = 1, \dots, k, i \in S_B$  using estimated  $m(\mathbf{x}', \cdot)$  and  $\{(y_j, \mathbf{x}_j) | j \in S'_A\}$ .
4. Compute  $\frac{1}{k} \sum_{t=1}^k y_{\hat{y}'(i)}$  using  $Y$  values from  $S'_A$ .
5. Repeat steps 1-4  $M$  times (we set (hard-coded)  $M = 50$  in our code).
6. Estimate  $\hat{V}_1 = \text{var}(\hat{\mu})$  obtained from simulations and save it as `var_nonprob`.

(b) probability part ( $S_B$  with size  $n_B$ ; denoted as `var_prob` in the result)

This part uses functionalities of the `{survey}` package and the variance is estimated using the following equation:

$$\hat{V}_2 = \frac{1}{N^2} \sum_{i=1}^{n_B} \sum_{j=1}^{n_B} \frac{\pi_{ij} - \pi_i \pi_j}{\pi_{ij}} \frac{m(\mathbf{x}_i; \hat{\beta})}{\pi_i} \frac{m(\mathbf{x}_j; \hat{\beta})}{\pi_j}.$$

Note that  $\hat{V}_2$  in principle can be estimated in various ways depending on the type of the design and whether population size is known or not.

#### Value

an `nonprob_method` class which is a list with the following entries

**model\_fitted** fitted model either an `glm.fit` or `cv.ncvreg` object

**y\_nons\_pred** predicted values for the non-probability sample

**y\_rand\_pred** predicted values for the probability sample or population totals

**coefficients** coefficients for the model (if available)

**svydesign** an updated `surveydesign2` object (new column `y_hat_MI` is added)

**y\_mi\_hat** estimated population mean for the target variable

**vars\_selection** whether variable selection was performed

**var\_prob** variance for the probability sample component (if available)

**var\_nonprob** variance for the non-probability sample component

**model** model type (character "pmm")

**family** depends on the method selected for estimating  $E(Y|X)$

**Examples**

```

data(admin)
data(jvs)
jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight, strata = ~ size + nace + region, data = jvs)

res_pmm <- method_pmm(y_nons = admin$single_shift,
                     X_nons = model.matrix(~ region + private + nace + size, admin),
                     X_rand = model.matrix(~ region + private + nace + size, jvs),
                     svydesign = jvs_svy)

res_pmm

```

---

method\_ps

*Propensity Score Model Functions*


---

**Description**

Function to specify the propensity score (PS) model for the inverse probability weighting estimator. This function provides basic functions logistic regression with a given link function (currently we support `logit`, `probit` and `cloglog`) with additional information about the analytic variance estimator of the mean.

This is a function returns a list of functions that refer to specific estimation methods and variance estimators when whether the IPW alone or the DR estimator is applied. The export of this function is mainly because the functions are used in the variable selection algorithms.

Functions starting with `make_log_like`, `make_gradient` and `make_hessian` refer to the maximum likelihood estimation as described in the Chen et al. (2020) paper. These functions take into account different link functions defined through the `link` argument.

Functions `make_link`, `make_link_inv`, `make_link_der`, `make_link_inv_der`, `make_link_inv_rev`, and `make_link_inv_rev_der` refer to specific link functions and are used in the estimation process.

Functions `variance_covariance1` and `variance_covariance2` refer to the variance estimator of the IPW estimator as defined by Chen et al. (2020).

Functions `b_vec_ipw`, `b_vec_dr` and `t_vec` are specific functions defined in the Chen et al. (2020) that are used in the variance estimator of the IPW or the DR.

Finally, `var_nonprob` is the non-probability component of the DR estimator as defined by Chen et al. (2020).

**Usage**

```
method_ps(link = c("logit", "probit", "cloglog"), ...)
```

**Arguments**

<code>link</code>	link for the PS model
<code>...</code>	Additional, optional arguments.

**Value**

A list of functions and elements for a specific link function with the following entries:

**make\_log\_like** log-likelihood function for a specific link function  
**make\_gradient** gradient of the loglik  
**make\_hessian** hessian of the loglik  
**make\_link** link function  
**make\_link\_inv** inverse link function  
**make\_link\_der** first derivative of the link function  
**make\_link\_inv\_der** first derivative of the the inverse link function  
**make\_link\_inv\_rev** defines 1/inv\_link  
**make\_link\_inv\_rev\_der** first derivative of 1/inv\_link  
**variance\_covariance1** for the IPW estimator: variance component for the non-probability sample  
**variance\_covariance2** for the IPW estimator: variance component for the probability sample  
**b\_vec\_ipw** for the IPW estimator: the  $b$  function as defined in the Chen et al. (2020, sec. 3.2, eq. (9)-(10); sec 4.1)  
**b\_vec\_dr** for the DR estimator: the  $b$  function as defined in the Chen et al. (2020, sec. 3.3., eq. (14); sec 4.1)  
**t\_vec** for the DR estimator: the  $b$  function as defined in the Chen et al. (2020, sec. 3.3., eq. (14); sec 4.1)  
**var\_nonprob** for the DR estimator: non-probability component of the variance for DR estimator  
**link** name of the selected link function for the PS model (character)  
**model** model type (character)

**Author(s)**

Łukasz Chrostowski, Maciej Beręsewicz

**Examples**

```
# Printing information on the model selected
method_ps()

# extracting specific field
method_ps("cloglog")$make_gradient
```

---

nobs.nonprob	<i>Returns the Number of Rows in Samples</i>
--------------	--

---

**Description**

Returns information on the number of rows of the probability sample (if provided) and non-probability sample.

**Usage**

```
## S3 method for class 'nonprob'
nobs(object, ...)
```

**Arguments**

object	a nonprob class object
...	other arguments passed to methods (currently not supported)

**Value**

a named vector with row numbers

---

nonprob	<i>Inference with Non-Probability Survey Samples</i>
---------	--

---

**Description**

nonprob function provides an access to the various methods for inference based on non-probability surveys (including big data). The function allows to estimate the population mean based on the access to a reference probability sample (via the survey package), as well as totals or means of covariates.

The package implements state-of-the-art approaches recently proposed in the literature: Chen et al. (2020), Yang et al. (2020), Wu (2022) and uses the [Lumley 2004](#) survey package for inference (if a reference probability sample is provided).

It provides various inverse probability weighting (e.g. with calibration constraints), mass imputation (e.g. nearest neighbour, predictive mean matching) and doubly robust estimators (e.g. that take into account minimisation of the asymptotic bias of the population mean estimators).

The package uses the survey package functionality when a probability sample is available.

All optional parameters are set to NULL. The obligatory ones include data as well as one of the following three: selection, outcome, or target – depending on which method has been selected. In the case of outcome and target multiple  $y$  variables can be specified.

**Usage**

```

nonprob(
  data,
  selection = NULL,
  outcome = NULL,
  target = NULL,
  svydesign = NULL,
  pop_totals = NULL,
  pop_means = NULL,
  pop_size = NULL,
  method_selection = c("logit", "cloglog", "probit"),
  method_outcome = c("glm", "nn", "pmm", "npar"),
  family_outcome = c("gaussian", "binomial", "poisson"),
  subset = NULL,
  strata = NULL,
  case_weights = NULL,
  na_action = na.omit,
  control_selection = control_sel(),
  control_outcome = control_out(),
  control_inference = control_inf(),
  start_selection = NULL,
  start_outcome = NULL,
  verbose = FALSE,
  se = TRUE,
  ...
)

```

**Arguments**

<code>data</code>	a <code>data.frame</code> with dataset containing the non-probability sample
<code>selection</code>	a formula (default <code>NULL</code> ) for the selection (propensity) score model
<code>outcome</code>	a formula (default <code>NULL</code> ) for the outcome (target) model
<code>target</code>	a formula (default <code>NULL</code> ) with target variable(s). We allow multiple target variables (e.g. $\sim y1 + y2 + y3$ )
<code>svydesign</code>	an optional <code>svydesign2</code> class object containing a probability sample and design weights
<code>pop_totals</code>	an optional named vector with population totals of the covariates
<code>pop_means</code>	an optional named vector with population means of the covariates
<code>pop_size</code>	an optional double value with population size
<code>method_selection</code>	a character (default <code>logit</code> ) indicating the method for the propensity score link function.
<code>method_outcome</code>	a character (default <code>glm</code> ) indicating the method for the outcome model.
<code>family_outcome</code>	a character (default <code>gaussian</code> ) describing the error distribution and the link function to be used in the model. Currently supports: <code>gaussian</code> with the identity link, <code>poisson</code> and <code>binomial</code> .

subset	an optional vector specifying a subset of observations to be used in the fitting process
strata	an optional vector specifying strata (not yet supported, for further development)
case_weights	an optional vector of prior weights to be used in the fitting process. It is assumed that this vector contains frequency or analytic weights (i.e. rows of the data argument are repeated according to the values of the case_weights argument), not probability/design weights.
na_action	a function which indicates what should happen when the data contain NAs (default na.omit and it is the only method currently supported)
control_selection	a list (default control_sel() result) indicating parameters to be used when fitting the selection model for propensity scores. To change the parameters one should use the control_sel() function
control_outcome	a list (default control_out() result) indicating parameters to be used when fitting the model for the outcome variable. To change the parameters one should use the control_out() function
control_inference	a list (default control_inf() result) indicating parameters to be used for inference based on probability and non-probability samples. To change the parameters one should use the control_inf() function
start_selection	an optional vector with starting values for the parameters of the selection equation
start_outcome	an optional vector with starting values for the parameters of the outcome equation
verbose	a numerical value (default TRUE) whether detailed information on the fitting should be presented
se	Logical value (default TRUE) indicating whether to calculate and return standard error of estimated mean
...	Additional, optional arguments (not yet supported)

## Details

Let  $y$  be the response variable for which we want to estimate the population mean, given by

$$\mu_y = \frac{1}{N} \sum_{i=1}^N y_i.$$

For this purpose we consider data integration with the following structure. Let  $S_A$  be the non-probability sample with the design matrix of covariates as

$$\mathbf{X}_A = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1p} \\ x_{21} & x_{22} & \cdots & x_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ x_{n_{A1}} & x_{n_{A2}} & \cdots & x_{n_{Ap}} \end{bmatrix},$$

and vector of outcome variable

$$\mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_{n_A} \end{bmatrix}.$$

On the other hand, let  $S_B$  be the probability sample with design matrix of covariates be

$$\mathbf{X}_B = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1p} \\ x_{21} & x_{22} & \cdots & x_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ x_{n_{B1}} & x_{n_{B2}} & \cdots & x_{n_{Bp}} \end{bmatrix}.$$

Instead of a sample of units we can consider a vector of population sums in the form of  $\tau_x = (\sum_{i \in \mathcal{U}} x_{i1}, \sum_{i \in \mathcal{U}} x_{i2}, \dots, \sum_{i \in \mathcal{U}} x_{ip})$  or means  $\frac{\tau_x}{N}$ , where  $\mathcal{U}$  refers to a finite population. Note that we do not assume access to the response variable for  $S_B$ . In general we make the following assumptions:

1. The selection indicator of belonging to non-probability sample  $R_i$  and the response variable  $y_i$  are independent given the set of covariates  $\mathbf{x}_i$ .
2. All units have a non-zero propensity score, i.e.,  $\pi_i^A > 0$  for all  $i$ .
3. The indicator variables  $R_i^A$  and  $R_j^A$  are independent for given  $\mathbf{x}_i$  and  $\mathbf{x}_j$  for  $i \neq j$ .

There are three possible approaches to the problem of estimating population mean using non-probability samples:

1. Inverse probability weighting – the main drawback of non-probability sampling is the unknown selection mechanism for a unit to be included in the sample. This is why we talk about the so-called "biased sample" problem. The inverse probability approach is based on the assumption that a reference probability sample is available and therefore we can estimate the propensity score of the selection mechanism. The estimator has the following form:

$$\hat{\mu}_{IPW} = \frac{1}{N^A} \sum_{i \in S_A} \frac{y_i}{\hat{\pi}_i^A}.$$

For this purpose several estimation methods can be considered. The first approach is maximum likelihood estimation with a corrected log-likelihood function, which is given by the following formula

$$\ell^*(\boldsymbol{\theta}) = \sum_{i \in S_A} \log \left\{ \frac{\pi(\mathbf{x}_i, \boldsymbol{\theta})}{1 - \pi(\mathbf{x}_i, \boldsymbol{\theta})} \right\} + \sum_{i \in S_B} d_i^B \log \{1 - \pi(\mathbf{x}_i, \boldsymbol{\theta})\}.$$

In the literature, the main approach to modelling propensity scores is based on the logit link function. However, we extend the propensity score model with the additional link functions such as cloglog and probit. The pseudo-score equations derived from ML methods can be replaced by the idea of generalised estimating equations with calibration constraints defined by equations.

$$\mathbf{U}(\boldsymbol{\theta}) = \sum_{i \in S_A} \mathbf{h}(\mathbf{x}_i, \boldsymbol{\theta}) - \sum_{i \in S_B} d_i^B \pi(\mathbf{x}_i, \boldsymbol{\theta}) \mathbf{h}(\mathbf{x}_i, \boldsymbol{\theta}).$$

Notice that for  $\mathbf{h}(\mathbf{x}_i, \boldsymbol{\theta}) = \frac{\pi(\mathbf{x}_i, \boldsymbol{\theta})}{\mathbf{x}}$  We do not need a probability sample and can use a vector of population totals/means.

2. Mass imputation – This method is based on a framework where imputed values of outcome variables are created for the entire probability sample. In this case, we treat the large sample as a training data set that is used to build an imputation model. Using the imputed values for the probability sample and the (known) design weights, we can build a population mean estimator of the form:

$$\hat{\mu}_{MI} = \frac{1}{NB} \sum_{i \in S_B} d_i^B \hat{y}_i.$$

It opens the door to a very flexible method for imputation models. The package uses generalized linear models from `stats::glm()`, the nearest neighbour algorithm using `RANN::nn2()` and predictive mean matching.

3. Doubly robust estimation – The IPW and MI estimators are sensitive to misspecified models for the propensity score and outcome variable, respectively. To this end, so-called doubly robust methods are presented that take these problems into account. It is a simple idea to combine propensity score and imputation models during inference, leading to the following estimator

$$\hat{\mu}_{DR} = \frac{1}{N^A} \sum_{i \in S_A} \hat{d}_i^A (y_i - \hat{y}_i) + \frac{1}{N^B} \sum_{i \in S_B} d_i^B \hat{y}_i.$$

In addition, an approach based directly on bias minimisation has been implemented. The following formula

$$\begin{aligned} bias(\hat{\mu}_{DR}) &= \mathbb{E}(\hat{\mu}_{DR} - \mu) \\ &= \mathbb{E} \left\{ \frac{1}{N} \sum_{i=1}^N \left( \frac{R_i^A}{\pi_i^A(\mathbf{x}_i^T \boldsymbol{\theta})} - 1 \right) (y_i - m(\mathbf{x}_i^T \boldsymbol{\beta})) \right\} \\ &\quad + \mathbb{E} \left\{ \frac{1}{N} \sum_{i=1}^N (R_i^B d_i^B - 1) m(\mathbf{x}_i^T \boldsymbol{\beta}) \right\}, \end{aligned}$$

lead us to system of equations

$$J(\boldsymbol{\theta}, \boldsymbol{\beta}) = \begin{Bmatrix} J_1(\boldsymbol{\theta}, \boldsymbol{\beta}) \\ J_2(\boldsymbol{\theta}, \boldsymbol{\beta}) \end{Bmatrix} = \begin{Bmatrix} \sum_{i=1}^N R_i^A \left\{ \frac{1}{\pi(\mathbf{x}_i, \boldsymbol{\theta})} - 1 \right\} \{y_i - m(\mathbf{x}_i, \boldsymbol{\beta})\} \mathbf{x}_i \\ \sum_{i=1}^N \frac{R_i^A}{\pi(\mathbf{x}_i, \boldsymbol{\theta})} \frac{\partial m(\mathbf{x}_i, \boldsymbol{\beta})}{\partial \boldsymbol{\beta}} - \sum_{i \in S_B} d_i^B \frac{\partial m(\mathbf{x}_i, \boldsymbol{\beta})}{\partial \boldsymbol{\beta}} \end{Bmatrix},$$

where  $m(\mathbf{x}_i, \boldsymbol{\beta})$  is a mass imputation (regression) model for the outcome variable and propensity scores  $\pi_i^A$  are estimated using a `logit` function for the model. As with the MLE and GEE approaches we have extended this method to `cloglog` and `probit` links.

As it is not straightforward to calculate the variances of these estimators, asymptotic equivalents of the variances derived using the Taylor approximation have been proposed in the literature. Details can be found [here](#). In addition, the bootstrap approach can be used for variance estimation.

The function also allows variables selection using known methods that have been implemented to handle the integration of probability and non-probability sampling. In the presence of high-dimensional data, variable selection is important, because it can reduce the variability in the estimate that results from using irrelevant variables to build the model. Let  $U(\boldsymbol{\theta}, \boldsymbol{\beta})$  be the joint estimating function for  $(\boldsymbol{\theta}, \boldsymbol{\beta})$ . We define the penalized estimating functions as

$$U^p(\boldsymbol{\theta}, \boldsymbol{\beta}) = U(\boldsymbol{\theta}, \boldsymbol{\beta}) - \begin{Bmatrix} q_{\lambda_\theta}(|\boldsymbol{\theta}|) \text{sgn}(\boldsymbol{\theta}) \\ q_{\lambda_\beta}(|\boldsymbol{\beta}|) \text{sgn}(\boldsymbol{\beta}) \end{Bmatrix},$$

where  $\lambda_\theta$  and  $q_{\lambda_\beta}$  are some smooth functions. We let  $q_\lambda(x) = \frac{\partial p_\lambda}{\partial x}$ , where  $p_\lambda$  is some penalization function. Details of penalization functions and techniques for solving this type of equation can be found [here](#). To use the variable selection model, set the `vars_selection` parameter in the `control_inf()` function to TRUE. In addition, in the other control functions such as `control_sel()` and `control_out()` you can set parameters for the selection of the relevant variables, such as the number of folds during cross-validation algorithm or the lambda value for penalizations. Details can be found in the documentation of the control functions for nonprob.

## Value

Returns an object of the nonprob class (it is actually a list) which contains the following elements:

- `call` – the call of the nonprob function
- `data` – a `data.frame` passed from the nonprob function data argument
- `X` – a `matrix` containing data from probability (first  $n_{S_B}$  rows) and non-probability samples (next  $n_{S_B}$  rows) if specified at a function call
- `y` – a list of vector of outcome variables if specified at a function call
- `R` – a numeric vector indicating whether a unit belongs to the probability (0) or non-probability (1) units in the matrix X
- `ps_scores` – a numeric vector of estimated propensity scores for probability and non-probability sample
- `case_weights` – a vector of case weights for non-probability sample based on the call
- `ipw_weights` – a vector of inverse probability weights for non-probability sample (if applicable)
- `control` – a list of control functions based on the call
- `output` – a `data.frame` with the estimated means and standard errors for the variables specified in the target or outcome arguments
- `SE` – a `data.frame` with standard error of the estimator of the population mean, divided into errors from probability and non-probability samples (if applicable)
- `confidence_interval` – a `data.frame` with confidence interval of population mean estimator
- `nonprob_size` – a scalar numeric vector denoting the size of non-probability sample
- `prob_size` – a scalar numeric vector denoting the size of probability sample
- `pop_size` – a scalar numeric vector estimated population size derived from estimated weights (non-probability sample) or known design weights (probability sample)
- `pop_size_fixed` – a logical value whether the population size was fixed (known) or estimated (unknown)
- `pop_totals` – a numeric vector with the total values of the auxiliary variables derived from a probability sample or based on the call
- `pop_means` – a numeric vector with the mean values of the auxiliary variables derived from a probability sample or based on the call

- `outcome` – a list containing information about the fitting of the mass imputation model. Structure of the object is based on the `method_outcome` and `family_outcome` arguments which point to specific methods as defined by functions `method_*` (if specified in the call)
- `selection` – a list containing information about the fitting of the propensity score model. Structure of the object is based on the `method_selection` argument which point to specific methods as defined by functions `method_ps` (if specified in the call)
- `boot_sample` – a matrix with bootstrap estimates of the target variable(s) (if specified)
- `svydesign` – a `svydesign2` object (if specified)
- `ys_rand_pred` – a list of predicted values for the target variable(s) for the probability sample (for the MI and DR estimator)
- `ys_nons_pred` – a list of predicted values for the target variable(s) for the non-probability sample (for the MI and DR estimator)
- `ys_resid` – a list of residuals for the target variable(s) for the non-probability sample (for the MI and DR estimator)
- `estimator` – a character vector with information what type of estimator was selected (one of `c("ipw", "mi", "dr")`).
- `selection_formula` – a formula based on the `selection` argument (if specified)
- `estimator_method` – a character vector with information on the detailed method applied (for the print method)

### Author(s)

Łukasz Chrostowski, Maciej Beręsewicz, Piotr Chlebicki

### References

- Kim JK, Park S, Chen Y, Wu C. Combining non-probability and probability survey samples through mass imputation. *J R Stat Soc Series A*. 2021;184:941– 963.
- Shu Yang, Jae Kwang Kim, Rui Song. Doubly robust inference when combining probability and non-probability samples with high dimensional data. *J. R. Statist. Soc. B* (2020)
- Yilin Chen , Pengfei Li & Changbao Wu (2020) Doubly Robust Inference With Nonprobability Survey Samples, *Journal of the American Statistical Association*, 115:532, 2011-2021
- Shu Yang, Jae Kwang Kim and Youngdeok Hwang Integration of data from probability surveys and big found data for finite population inference using mass imputation. *Survey Methodology*, June 2021 29 Vol. 47, No. 1, pp. 29-58

### See Also

- `stats::optim()` – For more information on the `optim` function used in the `optim` method of propensity score model fitting.
- `maxLik::maxLik()` – For more information on the `maxLik` function used in `maxLik` method of propensity score model fitting.
- `ncvreg::cv.ncvreg()` – For more information on the `cv.ncvreg` function used in variable selection for the outcome model.

`nleqslv::nleqslv()` – For more information on the `nleqslv` function used in estimation process of the bias minimization approach.

`stats::glm()` – For more information about the generalised linear models used during mass imputation process.

`RANN::nn2()` – For more information about the nearest neighbour algorithm used during mass imputation process.

`control_sel()` – For the control parameters related to selection model.

`control_out()` – For the control parameters related to outcome model.

`control_inf()` – For the control parameters related to statistical inference.

## Examples

```
# generate data based on Doubly Robust Inference With Non-probability Survey Samples (2021)
# Yilin Chen , Pengfei Li & Changbao Wu
set.seed(123)
# sizes of population and probability sample
N <- 20000 # population
n_b <- 1000 # probability
# data
z1 <- rbinom(N, 1, 0.7)
z2 <- runif(N, 0, 2)
z3 <- rexp(N, 1)
z4 <- rchisq(N, 4)

# covariates
x1 <- z1
x2 <- z2 + 0.3 * z2
x3 <- z3 + 0.2 * (z1 + z2)
x4 <- z4 + 0.1 * (z1 + z2 + z3)
epsilon <- rnorm(N)
sigma_30 <- 10.4
sigma_50 <- 5.2
sigma_80 <- 2.4

# response variables
y30 <- 2 + x1 + x2 + x3 + x4 + sigma_30 * epsilon
y50 <- 2 + x1 + x2 + x3 + x4 + sigma_50 * epsilon
y80 <- 2 + x1 + x2 + x3 + x4 + sigma_80 * epsilon

# population
sim_data <- data.frame(y30, y50, y80, x1, x2, x3, x4)
## propensity score model for non-probability sample (sum to 1000)
eta <- -4.461 + 0.1 * x1 + 0.2 * x2 + 0.1 * x3 + 0.2 * x4
rho <- plogis(eta)

# inclusion probabilities for probability sample
z_prob <- x3 + 0.2051
sim_data$p_prob <- n_b * z_prob / sum(z_prob)

# data
```

```

sim_data$flag_nonprob <- as.numeric(runif(N) < rho) ## sampling nonprob
sim_data$flag_prob <- as.numeric(runif(n_b) < sim_data$p_prob) ## sampling prob
nonprob_df <- subset(sim_data, flag_nonprob == 1) ## non-probability sample
svyprob <- svydesign(
  ids = ~1, probs = ~p_prob,
  data = subset(sim_data, flag_prob == 1),
  pps = "brewer"
) ## probability sample

## mass imputation estimator
mi_res <- nonprob(
  outcome = y30 + y50 + y80 ~ x1 + x2 + x3 + x4,
  data = nonprob_df,
  svydesign = svyprob
)
mi_res
## inverse probability weighted estimator
ipw_res <- nonprob(
  selection = ~ x1 + x2 + x3 + x4,
  target = ~y30 + y50 + y80,
  data = nonprob_df,
  svydesign = svyprob
)
ipw_res
## doubly robust estimator
dr_res <- nonprob(
  outcome = y30 + y50 + y80 ~ x1 + x2 + x3 + x4,
  selection = ~ x1 + x2 + x3 + x4,
  data = nonprob_df,
  svydesign = svyprob
)
dr_res

```

---

plot.nonprob

*Plots the Estimated Mean(s) and Their Confidence Interval(s)*


---

### Description

Simple plotting method that compares the estimated mean(s) and CI(s) with the naive (uncorrected) estimates.

### Usage

```

## S3 method for class 'nonprob'
plot(x, ...)

```

### Arguments

x                    the nonprob class object  
...                   other arguments passed to the plot method (currently not supported)

**Examples**

```

data(admin)
data(jvs)

jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight,
strata = ~ size + nace + region, data = jvs)

ipw_est1 <- nonprob(selection = ~ region + private + nace + size,
target = ~ single_shift,
svydesign = jvs_svy,
data = admin, method_selection = "logit")

plot(ipw_est1)

```

---

pop\_size

*Returns Population Size (Estimated or Fixed)*


---

**Description**

Returns population size that is assumed to be

- fixed – if it is based on the pop\_size argument,
- estimated – if it is based on the probability survey specified in the svydesign or based on the estimated propensity scores for the non-probability sample.

**Usage**

```
pop_size(object)
```

**Arguments**

object            object returned by the nonprob function.

**Value**

a scalar returning the value of the population size.

**Examples**

```

data(admin)
data(jvs)

jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight,
strata = ~ size + nace + region, data = jvs)

ipw_est1 <- nonprob(selection = ~ region + private + nace + size,
target = ~ single_shift,
svydesign = jvs_svy,

```

```

data = admin, method_selection = "logit"
)

ipw_est2 <- nonprob(
  selection = ~ region + private + nace + size,
  target = ~ single_shift,
  svydesign = jvs_svy,
  data = admin, method_selection = "logit",
  control_selection = control_sel(est_method = "gee", gee_h_fun = 1))

## estimated population size based on the non-calibrated IPW (MLE)
pop_size(ipw_est1)

## estimated population size based on the calibrated IPW (GEE)
pop_size(ipw_est2)

```

---

print.nonprob\_summary *Print Method for the Nonprob\_summary Object*

---

## Description

Print method for the nonprob\_summary object which allows for specification what should be printed or not.

## Usage

```

## S3 method for class 'nonprob_summary'
print(x, resid = TRUE, pred = TRUE, digits = 4, ...)

```

## Arguments

x	a nonprob object
resid	whether distribution of residuals should be printed (default is TRUE)
pred	whether distribution of predictions should be printed (default is TRUE)
digits	number of digits to be printed (default 4)
...	further parameters passed to the print method (currently not supported)

---

summary.nonprob

*Summary Statistics for Models of the Nonprob Class*


---

### Description

Summarises the nonprob class object. The summary depends on the type of the estimator (i.e. IPW, MI, DR)

### Usage

```
## S3 method for class 'nonprob'
summary(object, ...)
```

### Arguments

object	object of the nonprob class
...	Additional optional arguments

### Value

An object of nonprob\_summary class containing:

- call call
- estimator type of estimator
- control list of controls
- ipw\_weights estimated IPW weights
- ipw\_weights\_total estimated IPW total (sum)
- ps\_scores\_nonprob estimated propensity scores for non-probability sample
- ps\_scores\_prob estimated propensity scores for probability sample
- case\_weights case weights
- output estimated means and standard errors
- SE estimated standard errors of V1 and V2
- confidence\_interval confidence intervals
- nonprob\_size size of the non-probability sample
- prob\_size size of the probability sample
- pop\_size population size
- pop\_size\_fixed whether the population size is treated as fixed
- no\_prob whether probability sample was provided
- outcome model details
- selection selection details
- estimator\_method estimator method

- selection\_formula selection formula
- outcome\_formula outcome formula
- vars\_selection whether variable selection algorithm was applied
- vars\_outcome variables of the outcome models
- ys\_rand\_pred predicted values for the random sample (if applies)
- ys\_nons\_pred predicted values for the non-probability sample
- ys\_resid residuals for the non-probability sample

### Examples

```
data(admin)
data(jvs)

jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight,
strata = ~ size + nace + region, data = jvs)

ipw_est1 <- nonprob(selection = ~ region + private + nace + size,
target = ~ single_shift,
svydesign = jvs_svy,
data = admin, method_selection = "logit"
)
summary(ipw_est1)
```

---

update.nonprob	<i>Update Method for the Nonprob Object with Changed Arguments or Parameters</i>
----------------	--

---

### Description

The update method for the nonprob class object that allows to re-estimate a given model with changed parameters. This is in particular useful if a user would like to change method or estimate standard errors if they were not estimated in the first place.

### Usage

```
## S3 method for class 'nonprob'
update(object, ..., evaluate = TRUE)
```

### Arguments

object	the nonprob class object
...	arguments passed to the nonprob class object
evaluate	If true evaluate the new call else return the call

**Value**

returns a nonprob object

**Author(s)**

Maciej Beręsewicz

**Examples**

```
data(admin)
data(jvs)

jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight,
strata = ~ size + nace + region, data = jvs)

ipw_est1 <- nonprob(selection = ~ region + private + nace + size,
target = ~ single_shift,
svydesign = jvs_svy,
data = admin, method_selection = "logit", se = FALSE
)

ipw_est1

update(ipw_est1, se = TRUE)
```

---

weights.nonprob

*Extracts the Inverse Probability (Propensity Score) Weights*


---

**Description**

A generic function weights that returns inverse probability weights (if present)

**Usage**

```
## S3 method for class 'nonprob'
weights(object, ...)
```

**Arguments**

```
object      a nonprob class object
...         other arguments passed to methods (currently not supported)
```

**Value**

A vector of weights or a NULL extracted from the nonprob object i.e. element "ipw\_weights"

**Examples**

```
data(admin)
data(jvs)

jvs_svy <- svydesign(ids = ~ 1, weights = ~ weight,
strata = ~ size + nace + region, data = jvs)

ipw_est1 <- nonprob(selection = ~ region + private + nace + size,
target = ~ single_shift,
svydesign = jvs_svy,
data = admin, method_selection = "logit", se = FALSE
)

summary(weights(ipw_est1))
```

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